

NOTIONAL AMOUNT (\$ IN THOUSANDS)	MM/DD/YYYY	MM/DD/YYYY	MM/DD/YYYY	MM/DD/YYYY	MM/DD/YYYY
Derivative Contracts	9,472,893	7,760,810	9,880,665	10,997,069	13,878,012
Interest Rate Contracts	9,252,097	7,262,135	9,631,434	10,217,096	12,666,509
Foreign Exchange Contracts	201,796	109,676	123,336	134,556	163,575
Equity, Comm, & Other Contracts	19,000	388,999	125,895	645,417	1,047,928
Derivatives Position					
Futures and Forwards	5,186,383	437,485	4,674,065	607,282	646,290
Written Options	241,774	311,392	187,968	1,096,592	2,631,075
Exchange-Traded	0	0	0	0	0
Over-the-Counter	241,774	311,392	187,968	1,096,592	2,631,075
Purchased Options	237,347	364,975	266,793	472,119	325,841
Exchange-Traded	0	0	0	0	0
Over-the-Counter	237,347	364,975	266,793	472,119	325,841
Swaps	3,807,389	6,646,958	4,751,839	8,821,076	10,274,806
Held for Trading	5,951,402	2,532,244	4,046,428	2,319,321	2,531,001
Interest Rate Contracts	5,730,606	2,033,569	3,800,379	1,539,630	1,319,498
Foreign Exchange Contracts	201,796	109,676	120,154	134,274	163,575
Equity, Comm, & Other Contracts	19,000	388,999	125,895	645,417	1,047,928
Non-Traded	3,521,491	5,228,566	5,834,237	8,677,748	11,347,011
Interest Rate Contracts	3,521,491	5,228,566	5,831,055	8,677,466	11,347,011
Foreign Exchange Contracts	0	0	3,182	282	0
Equity, Comm, & Other Contracts	0	0	0	0	0
Deriv Contr(excl Fut & FX LE 14 Days)	4,206,706	6,366,071	4,799,121	7,806,327	8,045,693
One Year or Less	1,392,506	1,196,600	719,785	1,090,760	841,165
Over 1 Year to 5 Years	1,942,541	4,331,336	3,218,729	4,646,604	4,691,428
Over 5 Years	871,659	838,135	860,607	2,068,963	2,513,100
Gross Negative Fair Value (Abs Value)	99,843	111,143	92,030	187,238	101,783
Gross Positive Fair Value	133,837	240,810	145,126	655,501	314,463
Held for Trading	89,964	57,318	83,454	99,725	84,366
Non-Traded	43,873	183,492	61,672	555,776	230,097
Curr Credit Exposure on RBC Deriv Contr	133,081	240,652	144,965	653,362	313,878
Credit Losses on Derivative Contracts	0	0	0	0	0
PAST DUE DERIVATIVE INSTRUMENTS					
FAIR VALUE:					
30-89 Days Past Due					
(Confidential prior to March 2001)	0	0	0	0	0
90+ Days Past Due	0	0	0	0	0

Derivative Instruments

BHCPR page 10 provides the dollar amounts of derivative contracts, which are grouped according to underlying risk exposure (interest rate contracts, foreign exchange contracts, equity derivative contracts, and commodity and other derivative contracts), financial technique used (futures, options, or swaps), and purpose (trading or hedging). Additional derivatives information includes the gross positive or negative fair values, current credit exposure of derivatives covered under the risk-based capital standards, maturity distribution, replacement costs of past due derivative instruments, and impact of non-traded derivative contracts on net income.

Trading revenues generated from the four types of derivative instruments are provided on BHCPR page 4 (Non-interest Income and Expenses).

Derivative Contracts

The gross notional amount or par value of derivative contracts, which include interest rate contracts, foreign exchange contracts, equity derivative contracts, and commodity and other contracts.

Interest Rate Contracts

The gross notional amount or par value of contracts related to interest-bearing financial instruments or whose cash flows are determined by reference interest rates or other interest rate contracts. This line item includes single currency interest rate swaps, basis swaps, forward rate agreements, and interest rate options, including caps, floors, collars, and corridors.

Foreign Exchange Contracts

The gross notional amount or par value of contracts for the purchase of foreign-denominated currencies and U.S. dollar exchange in the forward market. This line item includes cross-currency interest rate swaps in which there is an exchange of

principal, forward foreign exchange contracts, currency futures, and currency options.

Equity, Commodity, and Other Derivative Contracts

The gross notional amount or par value of contracts in which the return or a portion of the return is linked to the price of a specific equity or commodity or an index of prices of equity, precious metals, petroleum, lumber, or other products.

Derivatives Position

Futures and Forwards

The aggregate par value of contracts that represent agreements in which the buyer agrees to purchase and the seller agrees to deliver, at a specified future date, a specified instrument or commodity at a specified price or yield. While futures contracts are standardized and are traded on organized exchanges that act as the counterparty to each contract, forward contracts are not traded on organized exchanges and their contractual terms are not standardized.

Written Options

The aggregate par value of financial instruments or commodities that the BHC has obligated itself to either purchase or sell under exchange-traded option contracts, for compensation (such as a fee or premium). This line item includes the aggregate notional amount of written caps, floors, and swaptions as well as the written portion of collars and corridors.

Exchange-Traded

The aggregate par value of written options that are traded on organized exchanges.

Over-the-Counter

The aggregate par value of written options that are customized to meet

the specific needs of counterparties to the transaction.

Purchased Options

The aggregate par value of financial instruments or commodities in which the BHC has purchased, for a fee or premium, the right to either purchase or sell under an option contract. This line item includes the aggregate notional amount of purchased caps, floors, and swaptions as well as the purchased portion of collars and corridors.

Exchange-Traded

The aggregate par value of purchased options that are traded on organized exchanges.

Over-the-Counter

The aggregate par value of purchased options that are customized to meet the specific needs of counterparties to the transaction.

Swaps

The notional amount of the underlying principal (interest, foreign exchange or other income or expense) which forms the basis for transactions in which two parties agree to exchange payment streams for a specified period. This line item includes the notional amount of all outstanding interest rate and basis swaps, cross-currency interest rate swaps, equity or equity index swaps, and other swap agreements that are not reportable as either interest rate, foreign exchange, or equity derivative contracts. In cases where the BHC acts as an intermediary, this line item reflects both sides of the transaction.

Held for Trading

The gross notional amount or par value of derivative contracts (interest rate contracts, foreign exchange contracts, equity derivative contracts, and commodity and other contracts) that are held for trading purposes.

Besides derivative instruments used in dealing and other trading activities, this line item covers activities in which the BHC acquires or takes derivatives positions for sale in the near term or with the intent to resell (or repurchase) in order to profit from short-term price movements, accommodate customers' needs, or hedge trading activities.

*Interest Rate Contracts
(Held for Trading)*

The gross notional amount or par value of interest rate contracts held for trading, including single currency interest rate swaps, basis swaps, forward rate agreements, and interest rate options, including caps, floor, collars, and corridors.

*Foreign Exchange Contracts
(Held for Trading)*

The gross notional amount of foreign exchange contracts held for trading, including cross-currency interest rate swaps, forward foreign exchange contracts, currency futures, and currency options.

*Equity, Commodity, and Other
Derivative Contracts
(Held for Trading)*

The gross notional amount of equity, commodity, and other derivative contracts that are held for trading.

Non-Traded

The gross notional amount or par value of derivative contracts held for purposes other than trading, including interest rate contracts, foreign exchange contracts, equity derivative contracts, and commodity and other contracts.

*Interest Rate Contracts
(Non-Traded)*

The gross notional amount or par value of interest rate contracts held for purposes other than trading, including single currency interest rate swaps, basis swaps, forward rate agreements, and interest rate options, including caps, floor, collars, and corridors.

*Foreign Exchange Contracts
(Non-Traded)*

The gross notional amount of foreign exchange contracts held for purposes other than trading, including cross-currency interest rate swaps, forward foreign exchange contracts, currency futures, and currency options.

*Equity, Commodity, and Other
Derivative Contracts
(Non-Traded)*

The gross notional amount of equity, commodity, and other derivative contracts held for purposes other than trading.

*Derivative Contracts (Excluding
Futures and Foreign Exchange of
14 Days or Less)*

The notional principal amounts of derivative contracts subject to risk-based capital requirements, excluding foreign exchange contracts with an original maturity of 14 days or less and futures contracts. Also excluded are single currency interest rate swaps in which payments are made based upon two floating rate indices (so-called floating/floating or basis swaps).

One Year or Less

The notional amount or par value of derivative contracts subject to risk-based capital requirements (excluding foreign exchange contracts with an original maturity of 14 days or less and futures contracts) that have a remaining maturity of one year or less.

Over 1 Year to 5 Years

The notional amount or par value of derivative contracts subject to risk-based capital requirements (excluding futures contracts) that have a remaining maturity of over one year through five years.

Over 5 Years

The notional amount or par value of derivative contracts subject to risk-based capital requirements (exclud-

ing futures contracts) that have a remaining maturity of over five years.

*Gross Negative Fair Value
(Absolute Value)*

The total fair value of derivative contracts with negative fair values. (The absolute value is displayed for this item.)

Gross Positive Fair Value

The total fair value of derivative contracts with positive fair values.

*Held for Trading
(Gross Positive Fair Value)*

The total fair value of derivative contracts held for trading that have a positive fair value.

*Non-Traded
(Gross Positive Fair Value)*

The total fair value of derivatives held for purposes other than trading that have a positive fair value.

*Current Credit Exposure on Risk-Based
Capital Derivative Contracts*

The current credit exposure (or the sum of positive fair values) of derivative contracts that are covered by the risk-based capital standards after considering any legally enforceable bilateral netting agreements. Also called the replacement cost, the current credit exposure equals zero when the market value of a derivative contract is negative or zero. For contracts subject to legally enforceable bilateral netting arrangements (involving a single counterparty), the Federal Reserve Board's risk-based capital guidelines allow positive mark-to-market values to be offset by negative mark-to-market values, thus resulting in a net current exposure with a minimum value of zero.

*Credit Losses on Off-Balance-Sheet
Derivative Contracts*

The year-to-date credit losses incurred on derivative contracts regardless of whether the loss is

charged directly to income (e.g., trading revenue) or the allowance for credit losses on derivatives.

Past Due Derivative Instruments

Fair Value:

30–89 Days Past Due

The positive replacement cost (i.e., mark-to-market value) of interest rate, foreign exchange rate, and other equity contracts on which the required payment (by the counterparty of the bank holding company or its consolidated subsidiaries) is due and unpaid for 30–89 days. This item is confidential prior to March 31, 2001.

90+ Days Past Due

The positive replacement cost (i.e., mark-to-market value) of interest rate, foreign exchange rate, and other contracts on which the required payment (by the counterparty of the bank holding company or its consolidated subsidiaries) is due and unpaid for 90 days or more.